

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**9/30/2012**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 17,228.57
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>17,228.57</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	181,493,106.42
Total fixed Income Securities	<u>181,493,106.42</u>

**Broad Domestic Equity**

SSgA Russell 3000	391,104,566.24
Total Broad Domestic Equity	<u>391,104,566.24</u>

**Global Equity Ex-U.S.**

SSgA MSCI EAFE Index Pool	147,876,189.27
Lazard International Equities	62,052,160.89
Total Global Equity Ex-U.S.	<u>209,928,350.16</u>

**Receivables and Payables**

Income Receivable	8.54
Income payable to/from	

**Total Assets**

\$ 782,543,259.93

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**9/30/2012**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 8.54	\$ 140.42
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>8.54</u>	<u>140.42</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	255,259.19	3,159,881.36
	<u>255,259.19</u>	<u>3,159,881.36</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	9,946,696.62	22,732,144.86
	<u>9,946,696.62</u>	<u>22,732,144.86</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	4,248,107.73	9,635,305.01
Lazard International Equities	2,203,809.37	4,830,128.53
	<u>6,451,917.10</u>	<u>14,465,433.54</u>
<b>Total Investment Income (Loss)</b>	<b>16,653,881.45</b>	<b>40,357,600.18</b>
<b>Income Payable/Paid to/from</b>		
<b>Total Invested Assets, Beginning of Period</b>	<b>765,892,514.57</b>	<b>751,780,451.96</b>
<b>Net Contribution (Withdrawal)</b>	<b>(3,136.09)</b>	<b>(9,594,792.21)</b>
<b>Total Assets</b>	<u><u>\$ 782,543,259.93</u></u>	<u><u>\$ 782,543,259.93</u></u>
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